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NIFTY DERIVATIVE SNAPSHOT FOR CURRENT SERIES

	NIFTY FUTURE	OI (NO OF SHARES OUTSTANDING)	VOLUME (NO OF SHARES TRADED)	BASIS (Rs)	PCR OI	TREND
CURRENT	10,615	23,795,700	1,918,000	16.55	1.54	10000
PREVIOUS	10,555	23,609,550	5,351,400	24.85	1.46	
% CHANGE	0.57%	0.79%	-64.16%	-	-	

OUTLOOK

Nifty

- Nifty opened gap-up and traded above 10600 levels for most part of the trading session.
- Nifty added 68 points to close at 10598.
- OI concentration is seen at 10800CE and 10000PE.
- Addition witnessed in 10600PE and Reduction in 10700CE.
- PCR OI stands at 1.54 compared to 1.46 in the previous trading session.
- Nifty to trade with a support of 10000.

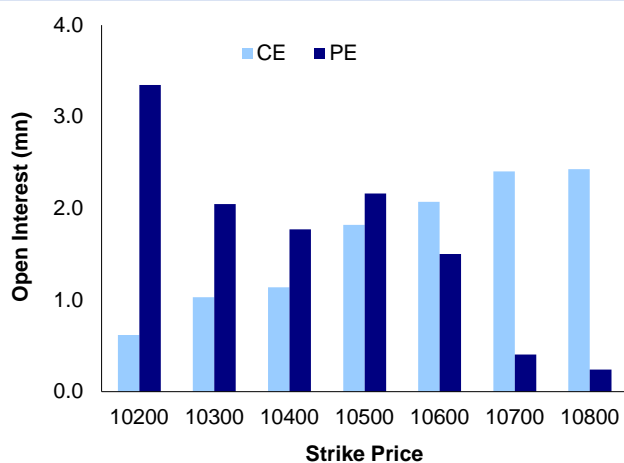
NIFTY LEVELS

10278 10389 10481 10566 10660 10756

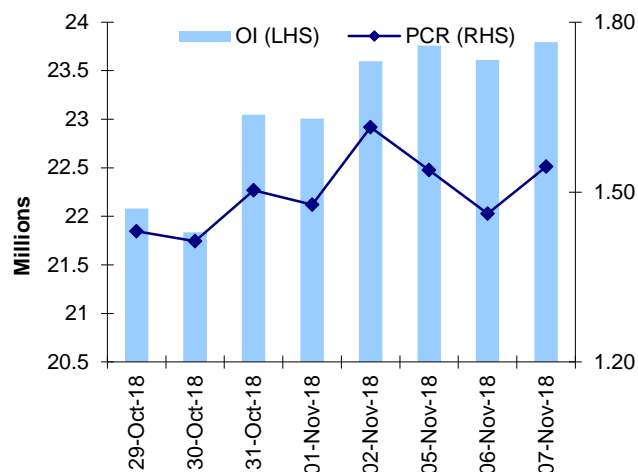
Stocks

- **Sector:-** Oi&Gas stocks traded positive.
- Market wide open interest is seen at 320,465Cr.

NIFTY OPTIONS OI



NIFTY PCR OI



FUTURE STATISTICS

OI INCREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
INFIBEAM	6.0%	14,880,000	14.1%
DIVISLAB	3.2%	3,504,400	1.3%
BALKRISIND	3.0%	2,501,600	-0.6%
MUTHOOTFIN	2.7%	1,608,000	0.6%
INDIANB	2.7%	4,066,000	1.4%
APOLLOTYRE	2.6%	8,079,000	3.5%
TORNTPOWER	1.9%	2,844,000	0.8%
AJANTPHARM	1.8%	561,500	0.3%
CEATLTD	1.8%	786,450	1.3%

OI DECREASE

SYMBOL	OI (%)	OI (SHARES)	PRICE CHG (%)
EXIDEIND	-2.3%	6,688,000	1.0%
NATIONALUM	-1.7%	31,792,000	0.8%
MRPL	-1.7%	4,545,000	0.5%
ENGINERSIN	-1.5%	6,079,500	1.9%
CIPLA	-1.1%	10,581,000	0.5%
ITC	-1.1%	68,320,800	1.0%
DCBBANK	-1.1%	3,978,000	0.1%
IGL	-1.0%	3,902,250	0.8%
SOUTHBANK	-0.9%	121,030,932	4.1%

CASH STATISTICS

TOP VOLUMES

SYMBOL	TRADED SHARES (QTY)	VALUE (IN LAKHS)	CLOSE
RELIANCE	1,283,997	14,259	1,111
SBIN	3,312,160	9,496	287
AXISBANK	1,528,117	9,297	607
MARUTI	127,507	9,084	7,128
YESBANK	3,962,712	8,569	216
TATAMOTORS	3,932,893	7,662	195
ICICIBANK	2,074,764	7,382	356
VOLTAS	1,291,110	6,630	514
M&M	731,279	5,792	793

OPTION STATISTICS

SIGNIFICANT CALL OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
BHEL	80	CE	0.4	70	5,865,000
BHEL	75	CE	0.9	70	5,730,000
HINDALCO	250	CE	5.3	244	3,325,000
CIPLA	600	CE	3.1	535	943,000
SBIN	300	CE	4.9	287	5,937,000
MARUTI	7,500	CE	66.3	7,113	174,675
BHEL	70	CE	2.4	70	2,887,500
ACC	1,500	CE	18.1	1,459	58,800
NTPC	160	CE	2.0	155	2,020,000
TATAMOTORS	200	CE	5.4	194	3,631,500

SIGNIFICANT PUT OPEN INTEREST

SYMBOL	STRK PRICE	OPTION TYPE	CLOSE (RS)	FUT CLOSE	OI (SHARES)
ACC	1,420	PE	18.0	1,459	66,800
AXISBANK	500	PE	1.4	606	1,945,200
SBIN	280	PE	7.0	287	4,437,000
BHEL	65	PE	0.7	70	1,942,500
SBIN	250	PE	1.2	287	3,630,000
BHEL	60	PE	0.3	70	1,830,000
ICICIBANK	300	PE	0.8	357	3,707,000
BHEL	70	PE	2.4	70	1,575,000
CIPLA	500	PE	7.5	535	372,000
TATAMOTORS	150	PE	0.6	194	2,049,000

SIGNIFICANT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	65	CE	108,000	350%	3.2
SOUTHBANK	18	CE	165,705	150%	0.1
INFIBEAM	60	CE	688,000	146%	4.4
INFIBEAM	80	CE	260,000	110%	1.6
MANAPPURAM	94	CE	372,000	94%	0.8
M&M	820	CE	108,000	74%	13.5
INFIBEAM	55	CE	328,000	71%	6.0
INFIBEAM	70	CE	300,000	60%	2.6
APOLLOTYRE	230	CE	360,000	43%	6.0
SAIL	67	CE	288,000	41%	2.3

SIGNIFICANT PUT OPEN INTEREST ADDITION

SYMBOL	STRK PRICE	OPTION TYPE	OPEN INT	OI CHG (%)	CLOSE (Rs)
INFIBEAM	50	PE	264,000	3200.00%	7.3
INFIBEAM	45	PE	180,000	309.09%	5.0
MANAPPURAM	85	PE	108,000	200.00%	3.9
INFIBEAM	40	PE	588,000	58.06%	3.3
MANAPPURAM	75	PE	432,000	53.19%	0.8
TATAPOWER	65	PE	819,000	46.77%	0.4
NHPC	24	PE	108,000	33.33%	0.3
TATAGLOBAL	210	PE	256,500	31.03%	6.6
APOLLOTYRE	210	PE	141,000	30.56%	5.3
PFC	97	PE	132,000	29.41%	2.8

CALL OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	CE	767	36.9
INFIBEAM	50	CE	720	7.4
INFIBEAM	60	CE	564	4.4
RELIANCE	1,120	CE	556	27.2
TATAMOTORS	200	CE	518	5.4
SBIN	300	CE	498	4.9
RELIANCE	1,140	CE	492	19.4
RELIANCE	1,160	CE	482	13.4
LT	1,500	CE	449	2.4
SBIN	320	CE	401	1.4

PUT OPTION VOLUMES

SYMBOL	STRK PRICE	OPTION TYPE	CONTRACTS	CLOSE (Rs)
RELIANCE	1,100	PE	427	26.8
VOLTAS	500	PE	399	13.8
RELIANCE	1,000	PE	256	4.8
RELIANCE	1,080	PE	256	19.0
LT	1,200	PE	216	2.0
SBIN	280	PE	212	7.0
SBIN	270	PE	192	4.0
RELIANCE	1,060	PE	186	13.4
INFIBEAM	40	PE	185	3.3
AXISBANK	600	PE	184	17.2

RATING SCALE

- BUY** – Stock/Index looks strong from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every buy/long recommendation given.
- SELL** – Stock/Index looks weak from the expiry/near term perspective and is expected to gain on the basis of technical and/or derivative parameters. Time frame is minimum of current expiry and in certain cases extend to the next series depending on the stock behaviour. Strict stop loss needs to be adhered to for every sell/short recommendation given.

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